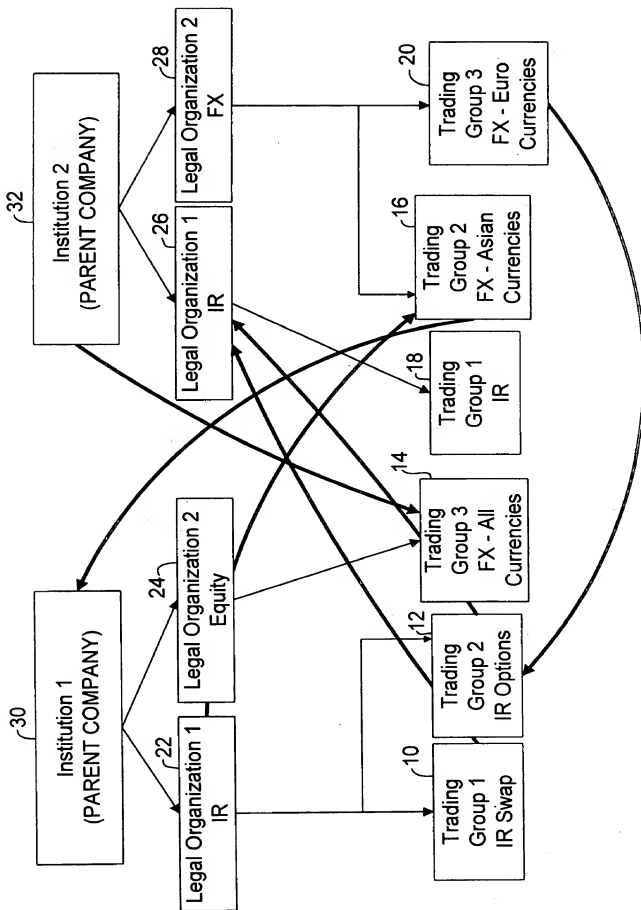




1/14

FIG. 1



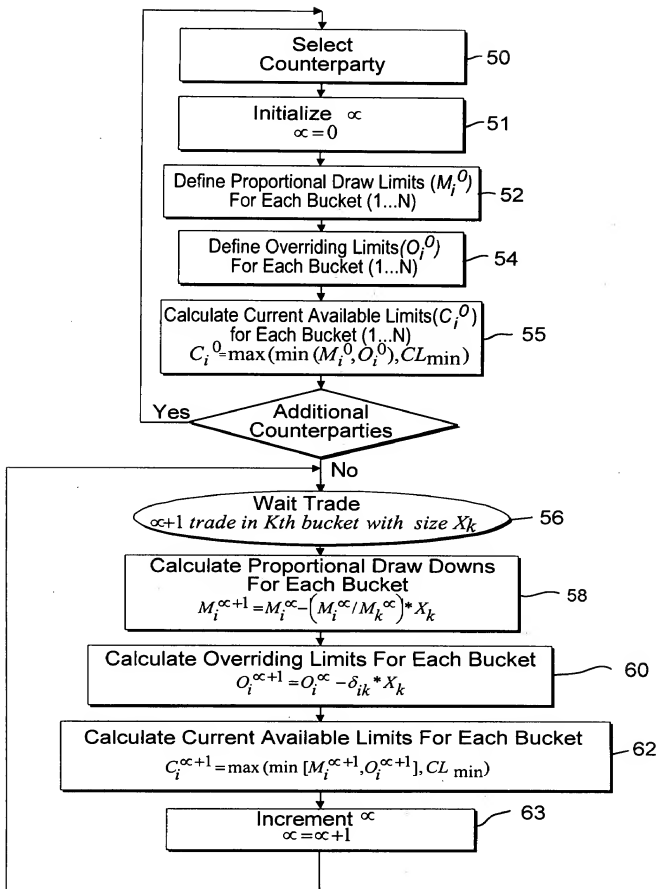


FIG. 2

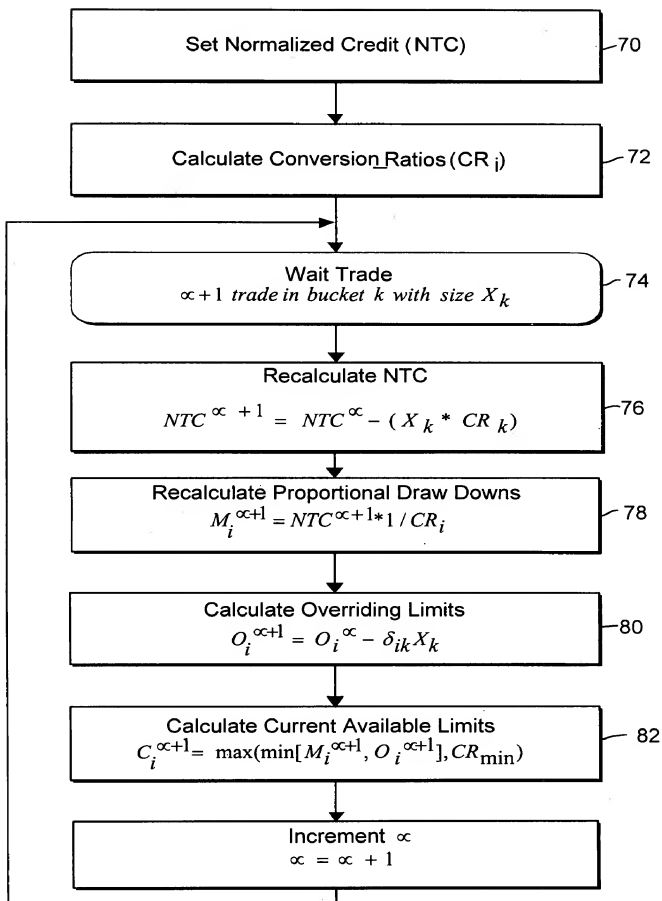


FIG. 3

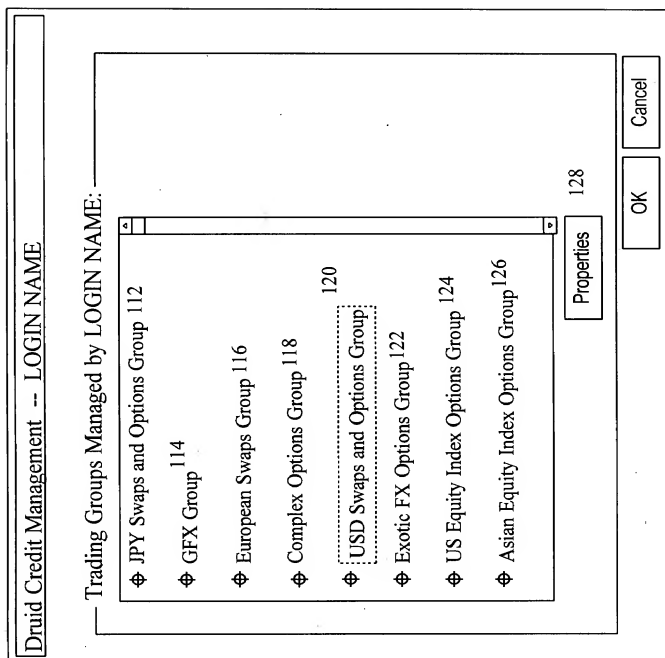


FIG. 4

Druid USD Swaps and Options Properties

150

152

154

Draw-Down

Eligibility

Customize

Common Settings

Re-apply Previous Settings for all Entities

Create Same Buckets for all Entities

Please specify the Draw-Down Proportions:

	140	142	144	146
130 USD Swap	2Yr 1600 =	5Yr 1000 =	7Yr 800 =	10Yr 500 =
132 USD Swaption	= 1200 =	= 900 =	= 700 =	= 350 =
134 USD Cap/Floor	= 1500 =	= 800 =	= 400 =	= 200 =

OK

Cancel

FIG. 5A

Druid USD Swaps and Options Properties

150 152 154

Draw-Down Eligibility Customize

Common Settings

Re-apply Previous Settings for all Entities Create Same Buckets for all Entities

Please specify the Draw-Down Proportions:

	140	144	146
2Yr			
5Yr			
130	1600	1000	800
USD Swap	=	500	
132			
USD Swaption	1200	900	700
	=	350	
134			
USD Cap/Floor	1500	800	400
	=	200	

OK Cancel

FIG. 5B

Druid USD Swaps and Options Properties			
150	152	154	
Draw-Down	Eligibility	Customize	
Legal Entity	Eligibility	Available Credit (MM) (multiplies Draw-Down Proportions)	
162	164	166	160
Merrill Lynch Capital Services	<input type="checkbox"/> Yes <input type="checkbox"/> No	1.0	
Morgan Guaratee Trust	<input type="checkbox"/> Yes <input type="checkbox"/> No	2.0	
Morgan Stanley Capital Services	<input type="checkbox"/> Yes <input type="checkbox"/> No		
Salomon Brothers Holding Co.	<input type="checkbox"/> Yes <input type="checkbox"/> No	1.5	
Goldman Sachs Capital Markets	<input type="checkbox"/> Yes <input type="checkbox"/> No	2.3	
Bank of America	<input type="checkbox"/> Yes <input type="checkbox"/> No	1.5	
Salomon Brothers Holding Co.	<input type="checkbox"/> Yes <input type="checkbox"/> No	2.3	
Lehman Brothers Special Financing	<input type="checkbox"/> Yes <input type="checkbox"/> No	1.5	
National Westminster Bank	<input type="checkbox"/> Yes <input type="checkbox"/> No	2.3	
BNP Paribas	<input type="checkbox"/> Yes <input type="checkbox"/> No		
ABN-Amro NV	<input type="checkbox"/> Yes <input type="checkbox"/> No	2.3	
Deutsche Bank	<input type="checkbox"/> Yes <input type="checkbox"/> No	1.5	
Bank of New York	<input type="checkbox"/> Yes <input type="checkbox"/> No	2.3	
Merrill Lynch Capital Services	<input type="checkbox"/> Yes <input type="checkbox"/> No	2.3	

OK

Cancel

FIG. 6A

Druid USD Swaps and Options Properties									
150	152	154							
Draw-Down	Eligibility	Customize							
Legal Entity	162	164	Eligibility	Available Credit (MM) (multiplies Draw-Down Proportions)	402	Start Period (Years)	404	Early Termination Period (Years)	406
Merrill Lynch Capital Services			<input type="radio"/> Yes <input type="radio"/> No	1.0	166	1.0	5		
Morgan Guarantee Trust			<input type="radio"/> Yes <input type="radio"/> No	2.0		2.0	5		
Morgan Stanley Capital Services			<input type="radio"/> Yes <input type="radio"/> No						
Salomon Brother Holding Co.			<input type="radio"/> Yes <input type="radio"/> No	1.5		5	1		
Goldman Sachs Capital Markets			<input type="radio"/> Yes <input type="radio"/> No	2.3		5	1		
Bank of America			<input type="radio"/> Yes <input type="radio"/> No	1.5		5	1		
Salomon Brother Holding Co.			<input type="radio"/> Yes <input type="radio"/> No	2.3		5	1		
Lehman Brothers Special Financing			<input type="radio"/> Yes <input type="radio"/> No	1.5		5	1		
National Westminster Bank			<input type="radio"/> Yes <input type="radio"/> No	2.3		5	1		
BNP Paribas			<input type="radio"/> Yes <input type="radio"/> No						
ABN-Amro NV			<input type="radio"/> Yes <input type="radio"/> No	2.3		5	5		
Deutsche Bank			<input type="radio"/> Yes <input type="radio"/> No	1.5		5	1		
Bank of New York			<input type="radio"/> Yes <input type="radio"/> No	2.3					
Merrill Lynch Capital Services			<input type="radio"/> Yes <input type="radio"/> No	2.3		5	5		

FIG. 6B

Druid USD Swaps and Options Properties

Draw-Down Eligibility Customize 154

Use this Tab only to:

1. View credit settings
2. Or, Customize credit settings

Legal Entities:

Merrill Lynch Capital Services

Customize Buckets

Proportional Draw-Downs:

	2Yr	5Yr	7Yr	10Yr	
USD Swaps	1600	1000	800	500	170
USD Swapstion	1200	900	700	350	
USD Cap/Floor	1500	800	400	200	

Available Credit (MM):

	2Yr	5Yr	7Yr	10Yr	
USD Swaps	1600	1000	800	500	172
USD Swapstion	1200	900	700	350	
USD Cap/Floor	1500	800	400	200	

Scroll down to see all eligible legal entities

OK

Cancel

FIG. 7

Druid Create Buckets

— These Buckets are created for all Entities and override all current buckets —

Tenor:	1Yr	2Yr	3Yr	4Yr	5Yr	6Yr	7Yr ...	40Yr
Activate:	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>

1/14

OK

Cancel

FIG. 8

Druid Merrill Lynch Capital Services Buckets

These Buckets are created for Merrill Lynch Capital Services and override the current buckets.

Tenor:	1Yr	2Yr	3Yr	4Yr...	40Yr
Activate:	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>

OK

Cancel

FIG. 9

FIG. 10

Traders own orders in reverse video

Market Action Table

σ/#

Exp/Ten	Status	Bid	Size	Offer	Status
3m- 10	7.25	100	12.75 / 13.50	50	ABC
1- 1	7.35	50	14.00 / 14.35	100	
1- 2	7.35	200	14.20 / 14.35	100	
1- 4	7.35	100	15.00 / 15.25	100	ABC
1- 5	7.40	100	15.00 / 15.25	50	
1- 5	5.00R	200	17.00 / 18.00	300	
1- 7	7.20	100	14.25 / 14.75	100	
1- 10	7.20	100	13.50 / 13.75	50	
1- 15	7.15	50	12.75 / 13.15	50	
2- 2	7.40	ABC	100 14.50 /		
3- 7	7.25	50	13.75 /		
4- 5	7.35	100	14.20 / 14.35	100	
5- 5	7.40		/ 13.75	100	
5- 5	7.40BES	100	xx.xx / xx.xx	150	
5- 10	7.50	100	12.25 / 12.50	100	
5- 15	7.45	50	10.75 /		
7- 10	7.45	50	11.75 /		

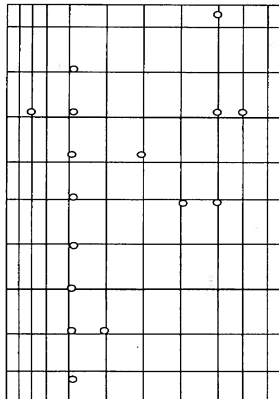
Action

Edit
OrderSuspend
AllPull
All

Market Action Grid

Mid

To DP



Message Portal

Message Ctrl

Bid Hit: 1-5 7.40 50MM Trading at 27.6 bps -- 2:47pm

Offer Improved: 1-10 7.2 100 13.50 / 13.75 50 -- 2:52pm

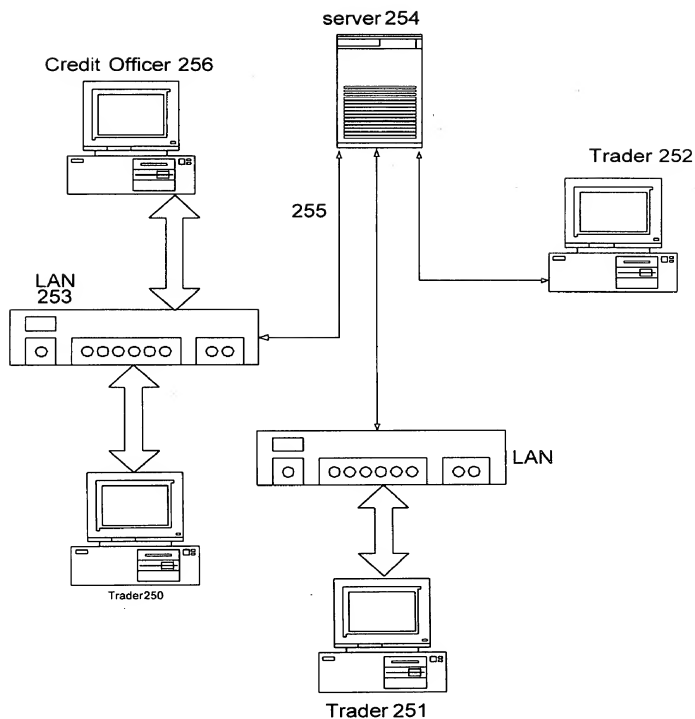


FIG. 11

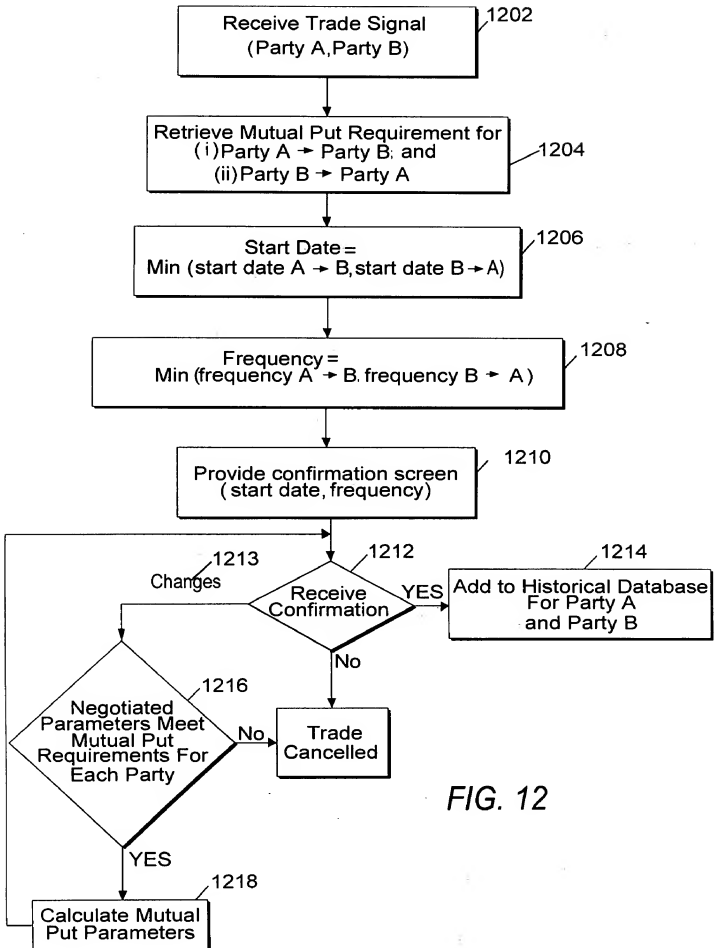


FIG. 12